

Calculations based on end-of-day data from 26 Jun 26

Covered Bullets (RTL)

ASW

BOND INFORMATION						LAST VALUE					1 DAY CHANGE, BP				
ISIN	NAME	MAT	PRICE	LCR	CONV	YIELD	DESTR	ESTR	DKK3M	DKK6M	YIELD	DESTR	ESTR	DKK3M	DKK6M
DK0009531485	1% NYK SDO	2026-07	100.00	1B	MM	1.92	13.55	-26.35	12.71	12.71	-0.16	-0.19	-0.16	4.43	4.43
DK0009511297	1% NYK SDO	2027-01	99.38	1B	MM	2.15	20.10	-15.27	-29.59	-47.50	-0.15	0.49	0.47	0.34	0.61
DK0009534315	1% NYK SDO	2027-07	98.70	1B	BM	2.32	24.92	-7.06	-22.76	-41.25	-1.67	-0.14	-0.16	-0.13	-0.08
DK0009515363	1% NYK SDO	2028-01	97.97	1B	BM	2.39	28.38	-2.09	-20.63	-38.09	-1.85	0.05	-0.05	0.05	0.02
DK0009542334	1% NYK SDO	2028-07	97.23	1B	BM	2.43	31.02	2.56	-17.25	-36.34	-2.16	-0.15	-0.17	-0.26	-0.17
DK0009519357	1% NYK SDO	2029-01	96.46	1B	BM	2.47	33.90	6.92	-14.96	-34.18	-2.10	-0.24	-0.35	-0.30	-0.24
DK0009545196	1% NYK SDO	2029-07	95.67	1B	BM	2.51	36.58	10.60	-14.41	-31.28	-2.13	-0.54	-0.54	-0.47	-0.51
DK0009524001	1% NYK SDO	2030-01	94.82	1B	BM	2.56	39.91	14.95	-12.43	-28.18	-1.75	-0.53	-0.44	-0.35	-0.42
DK0009548539	1% NYK SDO	2030-07	93.94	1B	BM	2.61	42.66	18.27	-9.17	-25.10	-1.41	-0.51	-0.42	-0.34	-0.37
DK0009529075	1% NYK SDO	2031-01	93.01	1B	BM	2.67	45.79	22.23	-6.13	-22.15	-1.23	-0.50	-0.45	-0.44	-0.45
DK0009533267	1% NYK SDO	2032-01	91.07	NC	BM	2.77	51.72	29.01	-0.47	-15.91	-0.83	-0.49	-0.44	-0.41	-0.45
DK0009538811	1% NYK SDO	2033-01	89.02	NC	BM	2.87	57.84	35.21	6.79	-8.67	-0.53	-0.48	-0.43	-0.35	-0.36
DK0009541286	1% NYK SDO	2034-01	86.91	NC	BM	2.97	62.56	40.15	11.95	-3.04	-0.33	-0.47	-0.43	-0.37	-0.39
DK0009546590	1% NYK SDO	2035-01	84.64	NC	BM	3.08	68.25	46.20	18.55	3.75	-0.32	-0.68	-0.53	-0.63	-0.63

YCS (OAS)

BOND INFORMATION						LAST VALUE					1 DAY CHANGE, BP				
ISIN	NAME	MAT	PRICE	LCR		DESTR	CITA	DKK3M	DKK6M	RTL	DESTR	CITA	DKK3M	DKK6M	RTL
DK0009531485	1% NYK SDO	2026-07	100.00	1B		14.65	14.65	-21.23	-23.12		-0.08	-0.08	0.07	0.06	
DK0009511297	1% NYK SDO	2027-01	99.38	1B		20.60	20.60	-25.08	-44.60		0.51	0.51	0.50	1.18	
DK0009534315	1% NYK SDO	2027-07	98.70	1B		22.06	22.06	-22.79	-41.76		-0.11	-0.11	0.16	0.12	
DK0009515363	1% NYK SDO	2028-01	97.97	1B		24.22	24.22	-20.18	-39.29		0.09	0.09	0.18	0.19	
DK0009542334	1% NYK SDO	2028-07	97.23	1B		27.07	27.07	-18.84	-37.31		-0.10	-0.10	-0.03	-0.04	
DK0009519357	1% NYK SDO	2029-01	96.46	1B		30.01	30.01	-16.85	-34.42		-0.14	-0.14	-0.13	-0.14	
DK0009545196	1% NYK SDO	2029-07	95.67	1B		33.11	33.11	-14.81	-31.78		-0.52	-0.52	-0.44	-0.44	
DK0009524001	1% NYK SDO	2030-01	94.82	1B		36.40	36.40	-12.10	-28.47		-0.56	-0.56	-0.38	-0.38	
DK0009548539	1% NYK SDO	2030-07	93.94	1B		39.35	39.35	-9.45	-25.42		-0.51	-0.51	-0.33	-0.33	
DK0009529075	1% NYK SDO	2031-01	93.01	1B		42.09	42.09	-6.95	-22.78		-0.48	-0.48	-0.43	-0.43	
DK0009533267	1% NYK SDO	2032-01	91.07	NC		47.95	47.95	-0.64	-16.28		-0.52	-0.52	-0.44	-0.44	
DK0009538811	1% NYK SDO	2033-01	89.02	NC		53.77	53.77	5.86	-9.48		-0.51	-0.51	-0.36	-0.36	
DK0009541286	1% NYK SDO	2034-01	86.91	NC		58.35	58.35	11.26	-3.88		-0.51	-0.51	-0.42	-0.43	
DK0009546590	1% NYK SDO	2035-01	84.64	NC		63.77	63.77	17.45	2.69		-0.74	-0.74	-0.71	-0.71	

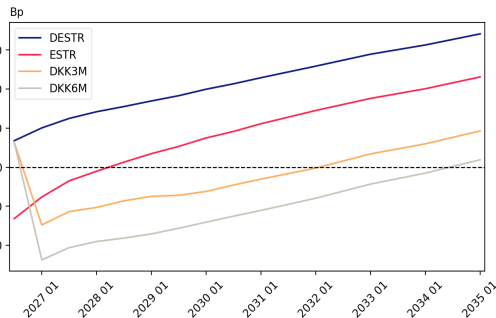
Floating Rate Notes (FRN)

YCS (OAS)

BOND INFORMATION						LAST VALUE					1 DAY CHANGE, BP				
ISIN	NAME	MAT	PRICE	REF. CURVE	LCR	DESTR	CITA	DKK3M	DKK6M	RTL	DESTR	CITA	DKK3M	DKK6M	RTL
DK0009544975	2.2878% NYK SDO	2026-07	100.00	CITA 6M	1B	13.98	13.98	-22.05	-23.96	-0.72	-0.07	-0.07	-0.10	-0.12	0.02
DK0009543142	2.2982% NYK SDO	2026-10	100.10	CIBOR 3M	1B	18.19	18.19	-26.36	-26.48	-2.03	-0.07	-0.07	-0.12	0.01	-0.39
DK0009542094	2.4805% NYK SDO	2027-01	100.20	CITA 6M	1B	20.99	20.99	-24.68	-44.11	0.40	0.66	0.66	0.66	1.34	0.16
DK0009518896	2.3387% NYK SDO	2027-04	100.30	CIBOR 3M	1B	24.74	24.74	-20.64	-43.69	3.57	0.62	0.62	0.70	1.04	0.32
DK0009545519	2.2676% NYK SDO	2027-07	100.20	CITA 6M	1B	26.00	26.00	-18.85	-37.82	3.96	-0.11	-0.11	0.16	0.13	-0.00
DK0009547721	2.3387% NYK SDO	2027-10	100.46	CIBOR 3M	1B	26.04	26.04	-18.21	-36.36	3.15	-0.19	-0.19	-0.05	-0.11	-0.19
DK0009547564	2.3284% NYK SDO	2028-01	100.35	CITA 6M	1B	27.13	27.13	-17.27	-36.36	2.96	-0.07	-0.07	0.01	0.02	-0.16
DK0009552135	2.2982% NYK SDO	2028-04	100.52	CIBOR 3M	1B	29.05	29.05	-16.46	-35.52	3.11	-0.19	-0.19	-0.05	-0.04	-0.14
DK0009549347	2.3385% NYK SDO	2028-07	100.41	CITA 6M	1B	30.95	30.95	-14.93	-33.40	3.98	0.35	0.35	0.42	0.41	0.44
DK0009551400	2.1765% NYK SDO	2028-10	100.35	CIBOR 3M	1B	32.33	32.33	-13.92	-31.90	4.12	-0.27	-0.27	-0.24	-0.25	-0.19
DK0009549180	2.4399% NYK SDO	2029-01	100.68	CITA 6M	1B	33.96	33.96	-12.85	-30.45	4.12	-0.24	-0.24	-0.22	-0.23	-0.10
DK0009552804	2.3892% NYK SDO	2029-07	100.58	CITA 6M	1B	37.86	37.86	-9.99	-27.00	4.99	0.46	0.46	0.54	0.54	0.96
DK0009549859	2.2982% NYK SDO	2029-10	100.74	CIBOR 3M	1B	39.39	39.39	-8.79	-25.51	4.97	-0.50	-0.50	-0.37	-0.37	0.05

Curves

Covered Bullets (RTL): ASW curves



Covered Bullets (RTL) and Floating Rate Notes (FRN): YCS curves

